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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 20/12/2022

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
AL37	On	02/02/2023	Index Future	856.20400	856.20400		856.37600	856.37600			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	872.98200	872.98200		873.16200	873.16200			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	891.03900	891.03900		891.22600	891.22600			0.00	0.00	0	0.0
AL37	On	02/11/2023	Index Future	909.76200	909.76200		909.95400	909.95400			0.00	0.00	0	0.0
AL37	On	01/02/2024	Index Future	928.34200	928.34200		928.53800	928.53800			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	991.38500	991.38500		991.58300	991.58300			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	1,010.81100	1,010.81100		1,011.02000	1,011.02000			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	1,031.71900	1,031.71900		1,031.93600	1,031.93600			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	1,053.39800	1,053.39800		1,053.62100	1,053.62100			0.00	0.00	0	0.0
AL7T	On	01/02/2024	Index Future	1,074.91200	1,074.91200		1,075.13900	1,075.13900			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	867.59600	867.59600		867.76900	867.76900			0.00	0.00	0	111.0
ALBI	On	04/05/2023	Index Future	884.59600	884.59600		884.77900	884.77900			0.00	0.00	0	0.0
ALBI	On	03/08/2023	Index Future	902.89400	902.89400		903.08400	903.08400			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 02/11/2023	Index Future		921.86600	921.86600		922.06100	922.06100			0.00	0.00	0	0.0
ALBI	On 01/02/2024	Index Future		940.69400	940.69400		940.89100	940.89100			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.21957	75.34978		12.20109	75.43658			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.37938	73.05132		12.36003	73.14025			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.52790	74.58132		12.50765	74.67248			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		12.68221	72.37018		12.66107	72.46337			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		12.85941	73.86140		12.83737	73.95632			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.45246	73.79694		12.42355	73.95652			0.00	0.00	0	4,195.0
ES42	On 04/05/2023	Bond Future		12.59718	70.99918		12.56702	71.16239			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		12.72827	72.48717		12.69689	72.65408			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		12.86374	69.76485		12.83108	69.93543			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		13.01096	71.20136		12.97702	71.37532			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI		855.35200	855.35200		855.52300	855.52300			0.00	0.00	0	848.0
GOVI	On 04/05/2023	GOVI		872.11200	872.11200		872.29200	872.29200			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		890.15200	890.15200		890.33900	890.33900			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		908.85600	908.85600		909.04800	909.04800			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		927.41800	927.41800		927.61300	927.61300			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future		165.89247	165.89247		165.90573	165.90573			0.00	0.00	0	6,568.0
I2025	On 04/05/2023	Bond Future		169.18621	169.18621		169.20073	169.20073			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		170.98373	170.98373		170.99926	170.99926			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		174.61604	174.61604		174.63215	174.63215			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future		176.43073	176.43073		176.44688	176.44688			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future		119.36745	119.36745		119.37405	119.37405			0.00	0.00	0	1,476.0
I2029	On 04/05/2023	Bond Future		120.44186	120.44186		120.44928	120.44928			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		122.96293	122.96293		122.97100	122.97100			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 02/11/2023	Bond Future		124.24561	124.24561		124.25402	124.25402			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future		126.80869	126.80869		126.81711	126.81711			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future		114.51715	114.51715		114.21719	114.21719			0.00	0.00	0	7,312.0
I2033	On 04/05/2023	Bond Future		115.40449	115.40449		115.09920	115.09920			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		117.81996	117.81996		117.50881	117.50881			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future		118.90254	118.90254		118.58494	118.58494			0.00	0.00	0	0.0
I2033	On 01/02/2024	Bond Future		121.35548	121.35548		121.03113	121.03113			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future		126.17656	126.17656		126.18251	126.18251			0.00	0.00	0	4,123.0
I2038	On 04/05/2023	Bond Future		128.68183	128.68183		128.68882	128.68882			0.00	0.00	0	1,583.0
I2038	On 03/08/2023	Bond Future		129.41388	129.41388		129.42148	129.42148			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future		132.16328	132.16328		132.17118	132.17118			0.00	0.00	0	0.0
I2038	On 01/02/2024	Bond Future		132.87842	132.87842		132.88614	132.88614			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 02/02/2023	Bond Future		113.34712	113.34712		112.00582	112.00582			0.00	0.00	0	13,685.0
I2046	On 04/05/2023	Bond Future		113.56190	113.56190		112.19470	112.19470			0.00	0.00	0	4,935.0
I2046	On 03/08/2023	Bond Future		115.93943	115.93943		114.54401	114.54401			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future		116.31350	116.31350		114.88860	114.88860			0.00	0.00	0	0.0
I2046	On 01/02/2024	Bond Future		118.71245	118.71245		117.25798	117.25798			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future		113.34286	113.34286		113.14627	113.14627			0.00	0.00	0	10,717.0
I2050	On 04/05/2023	Bond Future		115.59296	115.59296		115.39323	115.39323			0.00	0.00	0	3,359.0
I2050	On 03/08/2023	Bond Future		115.83170	115.83170		115.62812	115.62812			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future		118.29245	118.29245		118.08484	118.08484			0.00	0.00	0	0.0
I2050	On 01/02/2024	Bond Future		118.49194	118.49194		118.27972	118.27972			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 02/02/2023	Index Future		318.73800	318.73800		318.80200	318.80200			0.00	0.00	0	671.0
IGOV	On 04/05/2023	Index Future		325.06100	325.06100		325.12900	325.12900			0.00	0.00	0	16.0
IGOV	On 03/08/2023	Index Future		331.86200	331.86200		331.93200	331.93200			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future		338.90900	338.90900		338.98200	338.98200			0.00	0.00	0	0.0
IGOV	On 01/02/2024	Index Future		345.90400	345.90400		345.97800	345.97800			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		7.26500	92.73500		7.26500	92.73500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future		7.33500	92.66500		7.34000	92.66000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future		7.68000	92.32000		7.69500	92.30500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future		7.72000	92.28000		7.73500	92.26500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future		7.84000	92.16000		7.85000	92.15000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future			7.84000		92.16000		7.87000	92.13000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.86000		92.14000		7.89500	92.10500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.84500		92.15500		7.91000	92.09000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.84500		92.15500		7.89000	92.11000			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.81000		92.19000		7.87000	92.13000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.81500		92.18500		7.87000	92.13000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.82500		92.17500		7.87500	92.12500			0.00	0.00	0	68.0
R186	On 02/02/2023	Bond Future			8.76911		106.93883		8.75461	106.98721		5.70	0.00	81,701,266.12	764	72,579.0
R186	On 04/05/2023	Bond Future			8.83992		109.03564		8.82399	109.08563		5.74	0.00	0.00	0	12,216.0
R186	On 03/08/2023	Bond Future			8.87939		105.98619		8.86190	106.03767		5.49	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			8.91054		108.21494		8.89134	108.26768		4.91	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future	9.15	Call	2,294.96000		2.29496		2,327.77000	2.32777	2,294.960	4.86	0.56	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	734.49000		0.73449		725.43000	0.72543	734.490	5.54	0.22	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			8.97359		105.11645		8.95252	105.17008		4.61	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			328.56449		328.56449		328.89123	328.89123			0.00	0.00	0	977.0
R197	On 04/05/2023	Bond Future			335.08719		335.08719		335.42240	335.42240			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			333.03410		333.03410		333.37771	333.37771			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			340.10982		340.10982		340.46120	340.46120			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			244.88884		244.88884		244.89976	244.89976			0.00	0.00	0	5,950.0
R202	On 04/05/2023	Bond Future			249.75033		249.75033		249.76306	249.76306			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			250.16177		250.16177		250.17587	250.17587			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			255.47623		255.47623		255.49104	255.49104			0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			255.79299		255.79299		255.80743	255.80743			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future			10.19864		89.35871		10.18978	89.39917		10.32	0.00	0.00	0	92,379.0
R2030	On 02/02/2023	Bond Future	8.81	Call	3.93000		0.00393		4.58000	0.00458	3.930	7.98	0.01	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	16.45000		0.01645		18.56000	0.01856	16.450	7.91	0.02	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	2,731.57000		2.73157		2,705.52000	2.70552	2,731.570	8.22	0.83	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	437.38000		0.43738		458.56000	0.45856	437.380	8.66	0.27	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	1,810.45000		1.81045		1,795.48000	1.79548	1,810.450	8.95	0.66	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	202.15000		0.20215		205.48000	0.20548	202.150	11.77	0.11	0.00	0	388.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 02/02/2023	Bond Future	11.35	Call	5,205.61000	5.20561	5,249.18000	5.24918	5,205.610	12.16	0.92	0.00	0	5,000.0		
R2030	On 02/02/2023	Bond Future	11.55	Call	6,002.44000	6.00244	6,045.60000	6.04560	6,002.440	12.55	0.94	0.00	0	5,000.0		
R2030	On 04/05/2023	Bond Future			10.31324	91.11178	10.30380	91.15361		11.10	0.00	0.00	0	0.0		
R2030	On 04/05/2023	Bond Future	9.03	Call	589.64000	0.58964	603.35000	0.60335	589.640	11.03	0.18	0.00	0	388.0		
R2030	On 04/05/2023	Bond Future	9.58	Call	1,108.23000	1.10823	1,128.66000	1.12866	1,108.230	10.73	0.30	0.00	0	150.0		
R2030	On 04/05/2023	Bond Future	9.67	Call	1,232.58000	1.23258	1,254.29000	1.25429	1,232.580	10.75	0.33	0.00	0	479.0		
R2030	On 04/05/2023	Bond Future	9.78	Call	1,397.34000	1.39734	1,420.61000	1.42061	1,397.340	10.77	0.36	0.00	0	388.0		
R2030	On 04/05/2023	Bond Future	10.00	Call	1,769.25000	1.76925	1,795.58000	1.79558	1,769.250	10.80	0.42	0.00	0	1,080.0		
R2030	On 04/05/2023	Bond Future	10.42	Call	2,677.10000	2.67710	2,708.88000	2.70888	2,677.100	11.04	0.54	0.00	0	479.0		
R2030	On 04/05/2023	Bond Future	10.65	Call	3,267.97000	3.26797	3,302.27000	3.30227	3,267.970	11.22	0.61	0.00	0	350.0		
R2030	On 04/05/2023	Bond Future	11.34	Put	937.43000	0.93743	935.09000	0.93509	937.430	11.87	0.23	0.00	0	150.0		
R2030	On 04/05/2023	Bond Future	11.62	Put	715.50000	0.71550	714.37000	0.71437	715.500	12.16	0.19	0.00	0	388.0		
R2030	On 04/05/2023	Bond Future	12.04	Put	475.32000	0.47532	475.34000	0.47534	475.320	12.60	0.13	0.00	0	1,080.0		
R2030	On 04/05/2023	Bond Future	12.50	Put	302.47000	0.30247	303.08000	0.30308	302.470	13.08	0.09	0.00	0	479.0		
R2030	On 04/05/2023	Bond Future	12.57	Put	276.19000	0.27619	276.82000	0.27682	276.190	13.08	0.08	0.00	0	350.0		
R2030	On 03/08/2023	Bond Future			10.41572	88.99075	10.40569	89.03384		10.97	0.00	0.00	0	0.0		
R2030	On 03/08/2023	Bond Future	10.40	Call	2,965.25000	2.96525	2,994.04000	2.99404	2,965.250	10.73	0.51	0.00	0	1,012.0		
R2030	On 03/08/2023	Bond Future	10.65	Call	3,552.09000	3.55209	3,583.29000	3.58329	3,552.090	10.90	0.57	0.00	0	350.0		
R2030	On 03/08/2023	Bond Future	12.59	Put	654.28000	0.65428	652.65000	0.65265	654.280	12.69	0.14	0.00	0	1,012.0		
R2030	On 03/08/2023	Bond Future	12.89	Put	511.99000	0.51199	510.94000	0.51094	511.990	12.84	0.11	0.00	0	350.0		
R2030	On 02/11/2023	Bond Future			10.50930	90.86247	10.49871	90.90661		9.49	0.00	0.00	0	0.0		
R2030	On 01/02/2024	Bond Future			10.62745	88.71073	10.61631	88.75561		9.00	0.00	0.00	0	0.0		
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2032	On 02/02/2023	Bond Future			10.80794	88.29745	10.80432	88.31610		12.42	0.00	0.00	0	112,056.0		
R2032	On 02/02/2023	Bond Future	9.31	Call	3.43000	0.00343	3.90000	0.00390	3.430	9.53	0.00	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	9.47	Call	8.64000	0.00864	9.64000	0.00964	8.640	9.56	0.01	0.00	0	500.0		
R2032	On 02/02/2023	Bond Future	9.92	Call	76.21000	0.07621	81.45000	0.08145	76.210	9.62	0.06	0.00	0	750.0		
R2032	On 02/02/2023	Bond Future	10.16	Put	3,648.06000	3.64806	3,640.07000	3.64007	3,648.060	10.09	0.86	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	10.22	Call	283.37000	0.28337	295.70000	0.29570	283.370	10.27	0.17	0.00	0	500.0		
R2032	On 02/02/2023	Bond Future	10.30	Call	381.00000	0.38100	395.61000	0.39561	381.000	10.50	0.21	0.00	0	8,000.0		
R2032	On 02/02/2023	Bond Future	10.50	Put	2,317.78000	2.31778	2,319.14000	2.31914	2,317.780	11.08	0.67	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	10.67	Call	1,089.41000	1.08941	1,113.14000	1.11314	1,089.410	11.55	0.43	0.00	0	750.0		
R2032	On 02/02/2023	Bond Future	11.45	Put	496.33000	0.49633	505.89000	0.50589	496.330	13.53	0.21	0.00	0	8,000.0		
R2032	On 02/02/2023	Bond Future	11.50	Put	454.54000	0.45454	463.90000	0.46390	454.540	13.65	0.19	0.00	0	8,000.0		
R2032	On 02/02/2023	Bond Future	11.84	Put	245.54000	0.24554	253.01000	0.25301	245.540	14.41	0.11	0.00	0	500.0		
R2032	On 02/02/2023	Bond Future	12.75	Put	43.51000	0.04351	46.18000	0.04618	43.510	16.23	0.02	0.00	0	750.0		
R2032	On 04/05/2023	Bond Future			10.92785	85.86869	10.92396	85.88826		14.19	0.00	0.00	0	66,405.0		
R2032	On 04/05/2023	Bond Future	10.62	Call	2,142.15000	2.14215	2,160.88000	2.16088	2,142.150	13.60	0.43	0.00	0	400.0		
R2032	On 04/05/2023	Bond Future	11.37	Call	4,168.47000	4.16847	4,191.28000	4.19128	4,168.470	14.33	0.63	0.00	0	400.0		
R2032	On 04/05/2023	Bond Future	13.43	Put	292.18000	0.29218	295.21000	0.29521	292.180	16.70	0.07	0.00	0	400.0		
R2032	On 03/08/2023	Bond Future			11.03384	87.64726	11.02970	87.66762		13.58	0.00	0.00	0	2,600.0		
R2032	On 03/08/2023	Bond Future	11.90	Call	6,239.37000	6.23937	6,261.06000	6.26106	6,239.370	14.27	0.69	0.00	0	5,000.0		

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/11/2023	Bond Future			11.14141		85.32921		11.13706	85.35011		12.15	0.00	0.00	0	0.0
R2032	On 01/02/2024	Bond Future			11.26709		87.06913		11.26257	87.09031		11.02	0.00	0.00	0	0.0
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2035	On 02/02/2023	Bond Future			11.26000		88.38214		11.24112	88.49133		15.18	0.00	162,623,137.60	1,840	145,700.0
R2035	On 02/02/2023	Bond Future	9.81	Call	37.50000		0.03750		43.09000	0.04309	37.500	13.93	0.02	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	50.31000		0.05031		57.37000	0.05737	50.310	13.92	0.03	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	192.33000		0.19233		211.91000	0.21191	192.330	13.91	0.10	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	493.56000		0.49356		530.94000	0.53094	493.560	14.05	0.21	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	4,089.94000		4.08994		4,019.38000	4.01938	4,089.940	14.07	0.78	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	1,242.17000		1.24217		1,306.20000	1.30620	1,242.170	14.51	0.40	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	2,433.59000		2.43359		2,389.07000	2.38907	2,433.590	14.53	0.59	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	535.60000		0.53560		529.82000	0.52982	535.600	15.96	0.19	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	43.93000		0.04393		44.78000	0.04478	43.930	17.89	0.02	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			11.37857		85.61166		11.35885	85.72352		16.62	0.00	0.00	0	104,314.0
R2035	On 04/05/2023	Bond Future	9.85	Call	577.46000		0.57746		600.84000	0.60084	577.460	15.43	0.15	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	1,216.86000		1.21686		1,256.18000	1.25618	1,216.860	15.45	0.26	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	1,497.86000		1.49786		1,542.87000	1.54287	1,497.860	15.46	0.31	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	2,757.28000		2.75728		2,821.44000	2.82144	2,757.280	15.88	0.46	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	1,364.38000		1.36438		1,348.34000	1.34834	1,364.380	17.66	0.24	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	735.11000		0.73511		727.49000	0.72749	735.110	18.71	0.14	0.00	0	491.0
R2035	On 03/08/2023	Bond Future			11.48633		87.38444		11.46575	87.49902		15.82	0.00	0.00	0	0.0
R2035	On 02/11/2023	Bond Future			11.59848		84.71527		11.57704	84.83241		14.62	0.00	0.00	0	0.0
R2035	On 01/02/2024	Bond Future			11.73013		86.44292		11.70781	86.56231		13.27	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 02/02/2023	Bond Future			11.46118		79.76282		11.43714	79.90311		17.16	0.00	0.00	0	133,641.0
R2037	On 02/02/2023	Bond Future	11.10	Call	933.13000		0.93313		998.47000	0.99847	933.130	16.14	0.33	0.00	0	577.0
R2037	On 02/02/2023	Bond Future	11.97	Put	799.71000		0.79971		781.16000	0.78116	799.710	17.56	0.26	0.00	0	577.0
R2037	On 04/05/2023	Bond Future			11.58290		81.32779		11.55785	81.47137		17.86	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future	10.95	Call	1,843.91000		1.84391		1,905.88000	1.90588	1,843.910	16.82	0.35	0.00	0	703.0
R2037	On 04/05/2023	Bond Future	11.03	Call	2,016.66000		2.01666		2,082.07000	2.08207	2,016.660	16.91	0.37	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.78	Call	4,093.62000		4.09362		4,189.03000	4.18903	4,093.620	17.91	0.57	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.94	Put	2,622.12000		2.62212		2,579.37000	2.57937	2,622.120	18.15	0.39	0.00	0	703.0
R2037	On 04/05/2023	Bond Future	13.73	Put	608.80000		0.60880		599.90000	0.59990	608.800	20.95	0.11	0.00	0	400.0
R2037	On 03/08/2023	Bond Future			11.69693		78.75387		11.67084	78.90076		17.95	0.00	0.00	0	0.0
R2037	On 02/11/2023	Bond Future			11.80271		80.41059		11.77562	80.56069		15.82	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future			11.92570		77.79498		11.89756	77.94802		15.19	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future			11.48813		81.76094		11.46913	81.88113		18.17	0.00	0.00	0	142,936.0
R2040	On 02/02/2023	Bond Future	10.21	Call	79.01000		0.07901		89.28000	0.08928	79.010	16.65	0.04	0.00	0	388.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 02/02/2023	Bond Future	10.96	Call	695.49000	0.69549		743.62000	0.74362	695.490	16.90	0.25	0.00	0	388.0	
R2040	On 02/02/2023	Bond Future	11.19	Call	1,158.32000	1.15832		1,223.02000	1.22302	1,158.320	17.20	0.36	0.00	0	563.0	
R2040	On 02/02/2023	Bond Future	12.07	Put	768.98000	0.76898		759.23000	0.75923	768.980	18.78	0.24	0.00	0	563.0	
R2040	On 02/02/2023	Bond Future	12.27	Put	537.75000	0.53775		532.53000	0.53253	537.750	19.17	0.18	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future			11.60391	83.36515		11.58411	83.48828		18.91	0.00	0.00	0	300.0	
R2040	On 04/05/2023	Bond Future	10.17	Call	734.60000	0.73460		763.21000	0.76321	734.600	17.56	0.16	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	10.73	Call	1,501.61000	1.50161		1,548.33000	1.54833	1,501.610	17.59	0.29	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	10.92	Call	1,890.32000	1.89032		1,944.19000	1.94419	1,890.320	17.78	0.34	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	11.03	Call	2,142.87000	2.14287		2,200.91000	2.20091	2,142.870	17.90	0.37	0.00	0	684.0	
R2040	On 04/05/2023	Bond Future	11.48	Call	3,380.45000	3.38045		3,454.90000	3.45490	3,380.450	18.49	0.49	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	12.05	Put	2,658.43000	2.65843		2,627.11000	2.62711	2,658.430	19.40	0.37	0.00	0	684.0	
R2040	On 04/05/2023	Bond Future	12.78	Put	1,480.81000	1.48081		1,464.48000	1.46448	1,480.810	20.64	0.23	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	13.45	Put	860.53000	0.86053		852.15000	0.85215	860.530	21.72	0.14	0.00	0	486.0	
R2040	On 03/08/2023	Bond Future			11.71212	80.58304		11.69152	80.70902		19.06	0.00	0.00	0	0.0	
R2040	On 02/11/2023	Bond Future			11.81207	82.27828		11.79070	82.40705		17.06	0.00	0.00	0	0.0	
R2040	On 01/02/2024	Bond Future			11.92789	79.45031		11.90572	79.58160		16.53	0.00	0.00	0	0.0	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2044	On 02/02/2023	Bond Future			11.50995	78.47744		11.46541	78.76465		19.22	0.00	6,906,014.72	88	79,482.0	
R2044	On 02/02/2023	Bond Future	10.75	Call	380.99000	0.38099		441.82000	0.44182	380.990	17.59	0.16	0.00	0	2,500.0	
R2044	On 02/02/2023	Bond Future	11.00	Call	737.48000	0.73748		833.01000	0.83301	737.480	17.94	0.26	0.00	0	2,500.0	
R2044	On 02/02/2023	Bond Future	11.10	Call	928.99000	0.92899		1,039.75000	1.03975	928.990	18.08	0.31	0.00	0	1,700.0	
R2044	On 02/02/2023	Bond Future	11.70	Call	2,721.08000	2.72108		2,920.29000	2.92029	2,721.080	19.12	0.61	0.00	0	1,700.0	
R2044	On 02/02/2023	Bond Future	11.75	Put	1,397.53000	1.39753		1,315.65000	1.31565	1,397.530	19.22	0.37	0.00	0	2,500.0	
R2044	On 02/02/2023	Bond Future	12.00	Put	920.56000	0.92056		865.02000	0.86502	920.560	19.73	0.27	0.00	0	4,000.0	
R2044	On 04/05/2023	Bond Future			11.61968	80.01725		11.57345	80.31059		20.02	0.00	0.00	0	0.0	
R2044	On 04/05/2023	Bond Future	11.75	Put	3,469.61000	3.46961		3,355.80000	3.35580	3,469.610	20.02	0.44	0.00	0	4,115.0	
R2044	On 04/05/2023	Bond Future	12.00	Put	2,849.98000	2.84998		2,753.63000	2.75363	2,849.980	20.46	0.38	0.00	0	4,115.0	
R2044	On 04/05/2023	Bond Future	12.25	Put	2,336.01000	2.33601		2,255.09000	2.25509	2,336.010	20.90	0.33	0.00	0	1,500.0	
R2044	On 03/08/2023	Bond Future			11.72202	77.29099		11.67403	77.59076		20.21	0.00	0.00	0	0.0	
R2044	On 02/11/2023	Bond Future			11.81622	78.91701		11.76652	79.22324		18.53	0.00	0.00	0	0.0	
R2044	On 01/02/2024	Bond Future			11.92504	76.14568		11.87352	76.45800		18.28	0.00	0.00	0	0.0	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2048	On 02/02/2023	Bond Future			11.33975	82.45699		11.31549	82.62026		18.83	0.00	0.00	0	247,738.0	
R2048	On 02/02/2023	Bond Future	11.00	Call	1,110.21000	1.11021		1,187.77000	1.18777	1,110.210	17.91	0.34	0.00	0	2,900.0	
R2048	On 02/02/2023	Bond Future	11.60	Call	3,115.38000	3.11538		3,243.24000	3.24324	3,115.380	19.03	0.64	0.00	0	2,900.0	
R2048	On 04/05/2023	Bond Future			11.43930	79.61462		11.41410	79.78163		20.74	0.00	0.00	0	10,946.0	
R2048	On 03/08/2023	Bond Future			11.53214	81.22574		11.50599	81.39653		19.81	0.00	0.00	0	0.0	
R2048	On 02/11/2023	Bond Future			11.61864	78.50988		11.59156	78.68442		18.54	0.00	0.00	0	13,000.0	
R2048	On 01/02/2024	Bond Future			11.71626	80.14788		11.68822	80.32588		16.99	0.00	0.00	0	0.0	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/02/2023	Bond Future			11.25053	68.31360		11.23149	68.41042			17.21	0.00	0.00	0	31,504.0
R209	On 04/05/2023	Bond Future			11.35811	66.50152		11.33830	66.60069			18.78	0.00	0.00	0	2,635.0
R209	On 04/05/2023	Bond Future	10.00	Call	640.31000	0.64031		664.86000	0.66486	640.310		17.46	0.18	0.00	0	500.0
R209	On 04/05/2023	Bond Future	11.00	Put	3,951.06000	3.95106		3,904.80000	3.90480	3,951.060		18.04	0.58	0.00	0	6,250.0
R209	On 04/05/2023	Bond Future	11.50	Call	3,377.59000	3.37759		3,444.42000	3.44442	3,377.590		18.78	0.56	0.00	0	1,000.0
R209	On 04/05/2023	Bond Future	12.50	Put	1,173.90000	1.17390		1,160.53000	1.16053	1,173.900		20.45	0.23	0.00	0	8,500.0
R209	On 03/08/2023	Bond Future			11.45389	67.87896		11.43333	67.98041			17.93	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			11.55009	66.15392		11.52877	66.25762			16.54	0.00	0.00	0	0.0
R209	On 01/02/2024	Bond Future			11.65904	67.50289		11.63696	67.60862			15.05	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000				0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			221.02163	221.02163		221.03552	221.03552				0.00	0.00	0	372.0
R210	On 04/05/2023	Bond Future			222.32386	222.32386		222.33952	222.33952				0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			226.97779	226.97779		226.99454	226.99454				0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			228.63306	228.63306		228.65049	228.65049				0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			233.34912	233.34912		233.36655	233.36655				0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future			10.61359	83.83459		10.60487	83.87512			11.52	0.00	0.00	0	38,255.0
R213	On 02/02/2023	Bond Future	9.16	Call	2.65000	0.00265		3.12000	0.00312	2.650		8.66	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	3,087.63000	3.08763		3,061.05000	3.06105	3,087.630		9.42	0.84	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	1,936.12000	1.93612		1,922.63000	1.92263	1,936.120		10.42	0.65	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	860.69000	0.86069		890.52000	0.89052	860.690		10.65	0.40	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	77.81000	0.07781		80.55000	0.08055	77.810		14.80	0.04	0.00	0	912.0
R213	On 04/05/2023	Bond Future			10.72752	81.92635		10.71829	81.96822			13.13	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			10.82850	83.62262		10.81876	83.66572			12.54	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			10.93553	81.82628		10.92530	81.87043			11.19	0.00	0.00	0	0.0
R213	On 01/02/2024	Bond Future			11.06622	83.49541		11.05552	83.54030			10.13	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future			11.37327	65.82854		11.34401	65.98501			18.82	0.00	0.00	0	71,030.0
R214	On 02/02/2023	Bond Future	10.90	Call	664.95000	0.66495		724.64000	0.72464	664.950		17.76	0.27	0.00	0	2,300.0
R214	On 02/02/2023	Bond Future	11.60	Call	2,379.73000	2.37973		2,496.57000	2.49657	2,379.730		19.02	0.62	0.00	0	2,300.0
R214	On 04/05/2023	Bond Future			11.47160	63.82097		11.44128	63.98092			20.66	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			11.56022	65.14252		11.52882	65.30609			19.75	0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 02/11/2023	Bond Future	11.65130	63.21164		11.61882	63.37874		18.80	0.00	0.00	0	0.0
R214	On 01/02/2024	Bond Future	11.75657	64.50077		11.72296	64.67120		17.31	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
<b>Total for Derivatives :</b>											<b>251,230,418.44</b>	<b>2,692</b>	<b>1 579 123.</b>
<b>Grand Total:</b>											<b>251,230,418.44</b>	<b>2,692</b>	<b>1 579 123.</b>